

Questions to answer throughout the day:

- What is the market doing?
- What is the market trying to do?
- How well is it getting it done?

06:32:51 AM -4.37 :1 NYSE -2.66 :1 NASD 1682.50 246,107 0.792

MIXED OPEN LIGHT.

06:35 Ben: DEC S&P opening range 1683.70-1684.50// BEN saying light also

ES 15MIN OPEN 1685.5 – 1681.25

07:00:18 AM -4.05 :1 NYSE -1.87 :1 NASD 1682.00 425,212 1.34

08:00:45 AM -2.52 :1 NYSE -1.27 :1 NASD 1684.75 679,506 1.07

09:07:43 AM -2.68 :1 NYSE -1.27 :1 NASD 1685.00 880,644 0.892

10:00:25 AM -2.64 :1 NYSE -1.1 :1 NASD 1685.75 968,610 0.712

11:00:45 AM -2.68 :1 NYSE -1.25 :1 NASD 1684.50 1,033,23 0.579

12:00:21 PM -2.81 :1 NYSE -1.34 :1 NASD 1683.25 1,133,45 0.65

01:00:23 PM -2.85 :1 NYSE -1.4 :1 NASD 1685.25 1,343,97 0.951

CC MS BUYER//

SOLLY selling into PC://

GS both sides into PC//

01:15:32 PM -2.83 :1 NYSE -1.4 :1 NASD 1686.50 1,419,00 0.912

Elephant Stomps/TINYS

ES 12-13		
Ask	1686.50	73
Bid	1686.25	330
Volume	1412652	
12:59:59 PM	1684.75	575
12:59:58 PM	1684.50	668
7:02:56 AM	1680.25	693

ES Opening	1685.50	DELTA
15 MIN Range = Hi		
Lo	1681.25	4.25
VAL High -	1692.50	
POC -	1689.50	
VAL Low -	1687.00	5.50
NOTE: Numbers are in thousands. Repeat for missed num. Also * in column for times I missed volume.		
ES	Volume	Change
OPEN	246	
10	425	179
11	679	254
12	880	201
1	968	88
2	1033	65
3	1133	100
Cash CLOSE	1343	210
PIT CLOSE	1419	76

SP_Pit	1683.70	DELTA
Opening Range =		
Sp Pit	1684.50	0.80
SP_Pit	1686.80	
Day High -		
Day Low -	1680.20	6.60
Closing Range	1686.50	
High -		
Low -	1686.30	0.20
Settle -	1686.40	
Net Change -	-6.10	

What I did well today: - I stepped out in front of trades.

- Realized was going to be tight day. Traded more contracts to make up for small delta.

What could I have done better:

- Another thing to do on days where there isn't much movement is lock in profits before allowing gains to erode. I should have taken more small

trades and not tried to let run as much. Realized it to late in the day. However I did move stop to protect gains.

What will I do tomorrow to make things better: - Weekend rest and prep for MONDAY

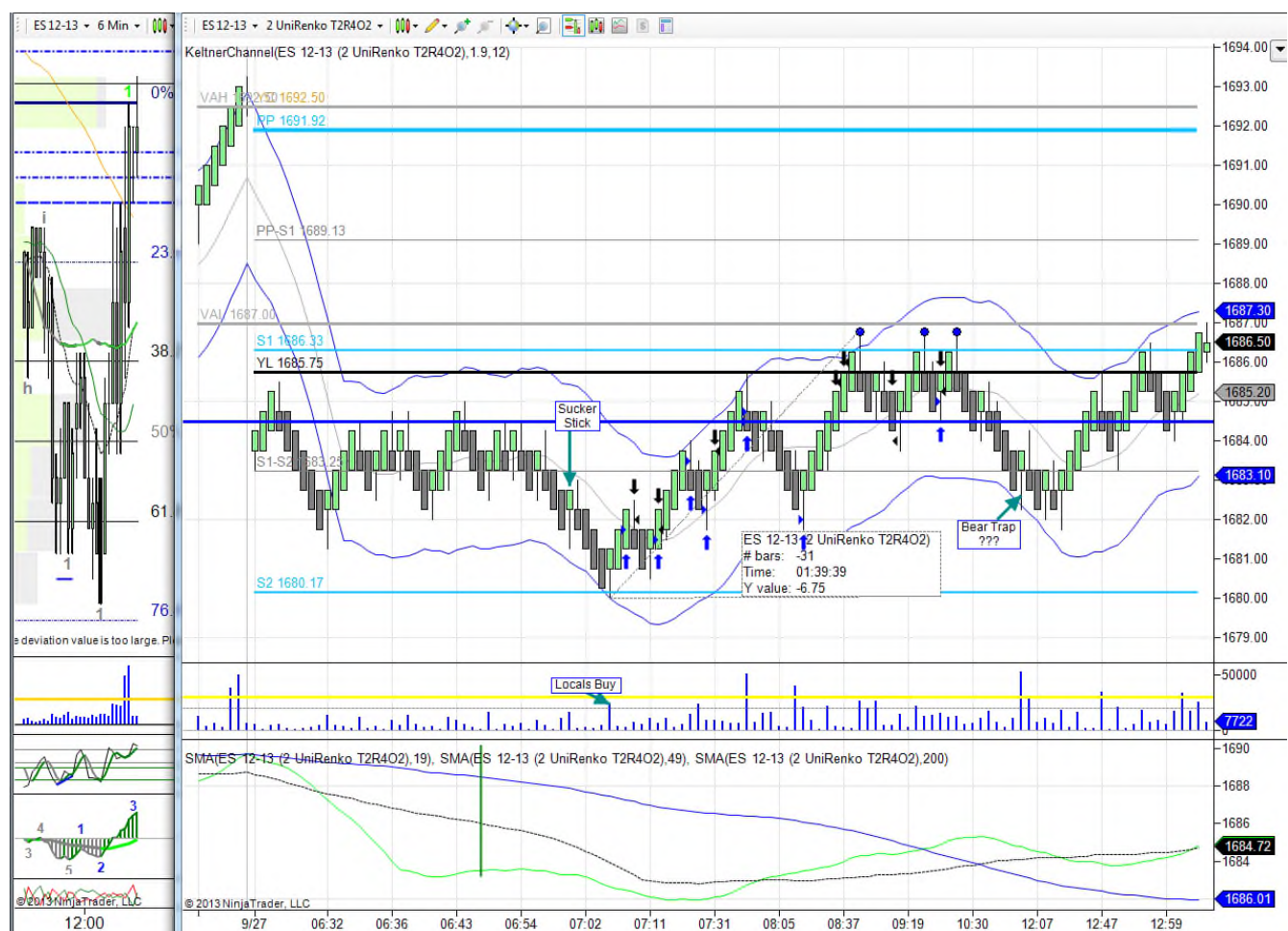
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Friday

06:18:25 AM

- I am done doing Lumosity training during the work day. From now on that will be after the work day as it takes a bit out of me. Maybe I will be able to find some trading related exercise to limber me up in the morning.

Trade-#	Instrument	Account	Market pos.	Quantity	Entry price	Exit price	Entry time	Exit time	Profit	Cum. profit	Commission	MAE	MFE	ETD	Bars
1	ES 12-13	Sim101	Long	1	1681.75	1682	9/27/2013 7:06 AM	9/27/2013 7:08 AM	8.48	8.48	4.02	12.5	37.5	29.02	0
2	ES 12-13	Sim101	Long	1	1681.5	1681.75	9/27/2013 7:12 AM	9/27/2013 7:12 AM	8.48	16.96	4.02	12.5	12.5	4.02	0
3	ES 12-13	Sim101	Long	1	1683.5	1683.75	9/27/2013 7:18 AM	9/27/2013 7:31 AM	8.48	25.44	4.02	75	162.5	154.02	0
4	ES 12-13	Sim101	Long	1	1682.25	1685.5	9/27/2013 7:26 AM	9/27/2013 8:37 AM	158.48	183.92	4.02	12.5	212.5	54.02	0
5	ES 12-13	Sim101	Long	1	1684.75	1686	9/27/2013 7:43 AM	9/27/2013 8:37 AM	58.48	242.4	4.02	150	100	41.52	0
6	ES 12-13	Sim101	Long	1	1684.5	1684	9/27/2013 7:50 AM	9/27/2013 9:11 AM	-29.02	213.38	4.02	137.5	112.5	141.52	0
7	ES 12-13	Sim101	Long	1	1682	1684	9/27/2013 8:18 AM	9/27/2013 9:11 AM	95.98	309.36	4.02	0	200	104.02	0
8	ES 12-13	Sim101	Long	1	1685	1685.25	9/27/2013 9:51 AM	9/27/2013 9:53 AM	8.48	317.84	4.02	0	12.5	4.02	0



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Friday

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Decided also to start doing a weekly summary of trading:

Account SIM 9/23- 9/27/ 2013			
Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$932.10	\$660.68	\$271.42
Gross Profit	\$1048.18	\$776.76	\$271.42
Gross Loss	\$-116.08	\$-116.08	\$0.00
Commission	\$80.40	\$64.32	\$16.08
Profit Factor	9.03	6.69	99.00
Cumulative Profit	1.11%	0.79%	0.32%
Max. <u>Drawdown</u>	-0.06%	-0.06%	0.00%
Sharpe Ratio	1.00	1.00	1.00
Start Date	9/23/2013		
End Date	9/27/2013		
Total # of Trades	20	16	4
Percent Profitable	80.00%	75.00%	100.00%
# of Winning Trades	16	12	4
# of Losing Trades	4	4	0
Average Trade	0.06%	0.05%	0.08%
Average Winning Trade	0.08%	0.08%	0.08%
Average Losing Trade	-0.03%	-0.03%	0.00%
Ratio avg. Win / avg. Loss	2.26	2.24	0.00
Max. <u>conseq.</u> Winners	8	7	4
Max. <u>conseq.</u> Losers	2	2	0
Largest Winning Trade	0.23%	0.23%	0.23%
Largest Losing Trade	-0.06%	-0.06%	0.00%
# of Trades per Day	4.00	3.20	2.00
Avg. Time in Market	21.9 min	22.4 min	20.3 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	6.96%	4.89%	5.01%
Max. Time to Recover	0.02 days	0.77 days	0.01 days
Average MAE	0.07%	0.07%	0.04%
Average MFE	0.11%	0.10%	0.14%
Average ETD	0.05%	0.05%	0.06%

Not enough to live on yet, and since it is SIM it would have to be pretend living ... LOL